

**COMMONWEALTH OF MASSACHUSETTS  
DEPARTMENT OF TELECOMMUNICATIONS AND ENERGY**

**RESPONSE OF THE ATTORNEY GENERAL TO THE  
RECORD REQUESTS FROM  
THE DEPARTMENT  
D.T.E. 05-27**

Dated: August 19, 2005

Responsible Party: Timothy Newhard

Record Request DTE-168: Please provide a schedule showing the daily ten-year Treasury Note and Federal Funds Rates and take the difference of those two items on a daily basis. Please also calculate the mean and standard deviation of the daily ten-year Treasury Note for the entire period.

Response: Please see the attached spreadsheet that has the daily figures. The summary statistics appear on the last page of the Attachment.